



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending July 12, 1969

	July 7	July 8	July 9	July 10	July 11	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.069		7.069	6.456	5.368
6-month bills				7.309		7.309	6.944	5.410
<u>Market yield:</u>								
3-month bills	6.88	6.89	7.04	7.00	6.89	6.94	6.58	5.37
6-month bills	7.12	7.08	7.25	7.28	7.21	7.19	6.94	5.43
1-year bills	7.18	7.08	7.07	7.06	7.02	7.08	7.33	5.44
Other issues, due in 9-12 months <u>1/</u>	7.78	7.69	7.72	7.64	7.51	7.67	7.71	5.71
Issues, due in 3-5 years <u>2/</u>	7.05	7.09	7.14	7.07	6.83	7.04	7.00	5.51
Bonds, due or callable in 10 years or more <u>3/</u>	6.12	6.15	6.18	6.15	5.98	6.12	6.08	5.10
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	64.29	64.03	63.78	64.03	65.51	64.33	64.63	73.82

Note: Yields are averages of those computed by the Federal Reserve Bank of New York on the basis of closing bid prices. Yields on Treasury bills are computed on a bank discount basis.

* As of July 13, 1968.

1/ Currently includes the 5-5/8 per cent of May 15, 1970, and the 6-3/8 per cent note of May 15, 1970.

2/ Currently includes the following notes and bonds:
 4 per cent bond of 8/15/72 4-1/8 per cent bond of 2/15/74
 4 per cent bond of 8/15/73 4-1/4 per cent bond of 5/15/74
 4-1/8 per cent bond of 11/15/73

3/ Currently includes the following bonds due or callable in 10 years or more:
 4 per cent of 1980 4 per cent of 1988-93
 3-1/2 per cent of 1980 4-1/8 per cent of 1989-94
 3-1/4 per cent of 1985 3 per cent of 1995
 3-1/2 per cent of 1990 3-1/2 per cent of 1998
 4-1/4 per cent of 1987-92

4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.